

ABSTRAKSI

VIDIA AYU MAYA SARI. Influence On Stock Return Of Financial Performance In Manufacturing Company. Period 2009 – 2011. Studies on the Indonesian Stock Exchange. (Guided Drs. AGUS SUKARNO, M.Si and Dra. TRIANI PUJIASTUTI, MP, MM.)

The purpose of this study is to investigate and analyze the influence of EVA (*Economic Value Added*), ROA (*Return On asset*), ROE (*Return On Equity*), and NPM (*Net Profit Margin*) partially on stock return in the manufacturing companies. To determine and analyze the influence of EVA (*Economic Value Added*), ROA (*Return On asset*), ROE (*Return On Equity*), and NPM (*Net Profit Margin*) together equal the stock return in the manufacturing company.

Data collection was done at manufacturing period 2009 – 2011. Companies that can be sampled by 67 manufacturing companies that have positive earnings. Variable variables tested in this study is EVA (*Economic Value Added*), ROA (*Return On asset*), ROE (*Return On Equity*), and NPM (*Net Profit Margin*) and Stock Return. Analysis with the classical assumption. The test result obtained by the regression model F test for 3,065 with a significant level of 0,018 which means all four variables together in the same study showed a significant affect to stock return. Partially only variables are Return On Equity significantly influence Stock Return.

Keywords : EVA, ROA, ROE, NPM , Stock Return